



#### Fund Profile

Zwitserleven Duurzaam Index Aandelenfonds Europa investes directly and indirectly, via ACTIAM Duurzaam Index Aandelenfonds Europa, in a sustainable manner in shares of listed European companies. The fund is managed on a systematic basis. The objective is to approach the return of the MSCI Europe Index Net EUR as much as possible, taking into account the exclusion criteria. Investments are only made in shares which are not excluded on the basis of the General Exclusion Criteria as formulated by ACTIAM. This results in a deviation (tracking error) with respect to the index. The cash that becomes available due to the exclusion of companies is invested such that the tracking error is minimised. Securities lending is not permitted and currency risk will not be hedged.

#### Key Information as of May 31st 2023

Investment Institution	Zwitserleven Institutionele Beleggingsfondsen
Currency	Euro
Inception Date	11-25-2020
Fund Manager	ACTIAM N.V.
Asset Manager	ACTIAM N.V.
Country of Residence	The Netherlands
Benchmark	MSCI Europe Index Net EUR
Ongoing charges figure	0,020% (2022)
Obtainable via	Insurance product Zwitserleven

#### Performance and risk characteristics

	Fund	Benchmark
Standard deviation 36m	15,43%	15,36%
Sharpe ratio 36m	0,71	0,75
Tracking error (ex-ante)	0,85%	
Percentage ESG exclusions	8,98%	

#### Prices (Euro) and Facts

Net Asset Value End of Month	30,53
Highest price 12 months	31,57
Lowest price 12 months	25,25
Fund size	586.196.444
Outstanding participations	19.197.805
SFDR classification	8

#### Net Performance<sup>2</sup>

	Fund	Benchmark
1 month	-1,86%	-2,52%
3 months	0,68%	-0,16%
12 months	5,16%	5,18%
3 years, annualised <sup>1)</sup>	11,55%	12,00%
5 years, annualised <sup>1)</sup>	6,07%	5,97%
2023	9,27%	8,51%

#### Fundamental Investment Principles (ESG-criteria)\*



\* Click the symbols for more information

#### Sustainability and Impact<sup>3</sup>

	2018	2019	2020	2021	2022
Fund	-9,59%	26,76%	-1,72%	24,65%	-11,66%
Benchmark	-10,57%	26,05%	-3,32%	25,13%	-9,49%



ESG score  
71

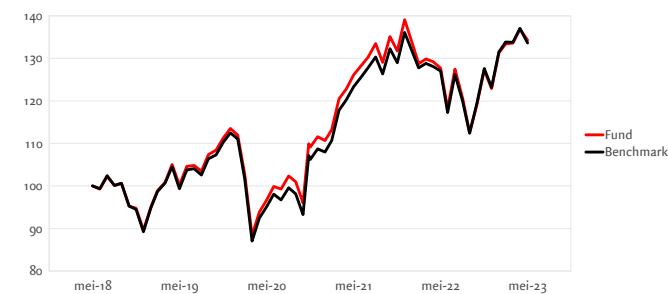


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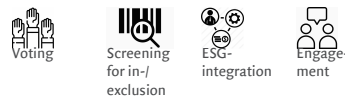
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#### Price Index Fund<sup>2</sup>

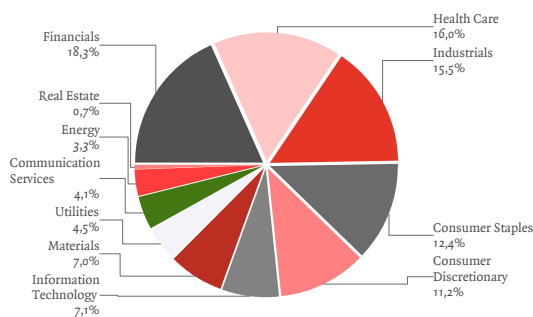


#### Instruments ESG-policy

(\*Click the symbols for more information)



#### Sectors



#### Top Holdings

Nestle -Reg	3,36%	Roche Holding -Genuss	2,25%
Asml Holding Nv	2,92%	Novartis -Reg	2,10%
Novo Nordisk A/S-B	2,74%	Hsbc Holdings	1,58%
Lvmh Moet Hennessy Louis V	2,70%	Unilever	1,45%
Astrazeneca	2,50%	Siemens	1,43%

#### Currency and country allocation

EUR	50,90%	United Kingdom	21,66%
GBP	22,37%	France	17,79%
CHF	15,56%	Switzerland	16,30%
SEK	4,88%	Germany	12,85%
DKK	4,71%	Netherlands	7,19%
Other	1,58%	Others	24,20%